

**STATE OF MISSOURI**  
**COMBINING STATEMENT OF FIDUCIARY NET ASSETS**  
**PENSION (AND OTHER EMPLOYEE BENEFIT) TRUST FUNDS**  
**June 30, 2009**  
**(In Thousands of Dollars)**

|                                       | Missouri State Employees' Retirement System |               | Missouri Department of Transportation and Highway Patrol Employees' Retirement System | Missouri Consolidated Health Care Plan State Retiree Welfare Benefit Trust | Deferred Compensation |            | Totals        |
|---------------------------------------|---|---------------|---|--|-----------------------|------------|---------------|
|                                       | Missouri State Employees' Plan              | Judicial Plan |   |  | 401 (a) Plan          | 457 Plan   | June 30, 2009 |
| <b>ASSETS</b>                         |   |               |   |  |                       |            |               |
| Cash and Cash Equivalents             | \$ 617,899                                  | \$ 6,492      | \$ ---  | \$ 17,706  | \$ 48                 | \$ 153     | \$ 642,298    |
| Investments at Fair Value             | 5,586,122                                   | 58,689        | 1,219,197   | 29,865   | 306,925               | 949,988    | 8,150,786     |
| Receivables:                          |   |               |   |  |                       |            |               |
| Accounts Receivable                   | 48,855                                      | 1,682         | 7,723   | 15,932   | 183                   | 679        | 75,054        |
| Interest Receivable                   | ---   | ---           | 2,256   | ---  | ---                   | ---        | 2,256         |
| Invested Securities                   |   |               |   |  |                       |            |               |
| Lending Collateral                    | 381,271                                     | 4,006         | 53,503  | ---  | ---                   | ---        | 438,780       |
| Prepaid Expenses                      | 85  | 1             | 9   | ---  | ---                   | ---        | 95            |
| Capital Assets:                       |   |               |   |  |                       |            |               |
| Land                                  | 265   | 2             | 84  | ---  | ---                   | ---        | 351           |
| Buildings                             | 3,513                                       | 37            | 582   | ---  | ---                   | ---        | 4,132         |
| Equipment                             | 1,746                                       | 18            | 1,318   | ---  | ---                   | ---        | 3,082         |
| Accumulated Depreciation              | (2,245)                                     | (23)          | (325)   | ---  | ---                   | ---        | (2,593)       |
| Total Capital Assets, Net             | 3,279                                       | 34            | 1,659   | ---  | ---                   | ---        | 4,972         |
| Total Assets                          | 6,637,511                                   | 70,904        | 1,284,347   | 63,503   | 307,156               | 950,820    | 9,314,241     |
| <b>LIABILITIES</b>                    |   |               |   |  |                       |            |               |
| Bank Overdraft                        | ---   | ---           | 38  | ---  | ---                   | ---        | 38            |
| Accounts Payable                      | 36,914                                      | 388           | 8,394   | 117  | 55                    | 176        | 46,044        |
| Securities Lending                    |   |               |   |  |                       |            |               |
| Collateral                            | 436,897                                     | 4,590         | 54,693  | ---  | ---                   | ---        | 496,180       |
| Unearned Revenue                      | ---   | ---           | ---   | 3,456  | ---                   | ---        | 3,456         |
| Claims Liability                      | ---   | ---           | ---   | 11,278   | ---                   | ---        | 11,278        |
| Compensated Absences                  | 613   | 7             | ---   | ---  | ---                   | ---        | 620           |
| Total Liabilities                     | 474,424                                     | 4,985         | 63,125  | 14,851   | 55                    | 176        | 557,616       |
| Net Assets Held in Trust for Benefits | \$ 6,163,087                                | \$ 65,919     | \$ 1,221,222  | \$ 48,652  | \$ 307,101            | \$ 950,644 | \$ 8,756,625  |